

TDA 22, FTA

INFORMACIÓN CORRESPONDIENTE AL MES DE MARZO DE 2021
INFORMATION CORRESPONDING TO THE MONTH OF MARCH 2021

La Sociedad Gestora informa de los siguientes conceptos/The Sociedad Gestora provides the following information

| | | |
|---|---|-----------------|
| * | Saldo vivo de derechos de crédito grupo 1 a 01/03/2021: Outstanding balance of the credit rights group 1 on 01/03/2021: | 20.990.544,17 € |
| * | Saldo vivo de derechos de crédito grupo 1 a 31/03/2021: Outstanding balance of the credit rights group 1 on 31/03/2021: | 20.599.336,16 € |
| * | Saldo vivo de derechos de crédito grupo 2 a 01/03/2021: Outstanding balance of the credit rights group 2 on 01/03/2021: | 39.396.402,26 € |
| * | Saldo vivo de derechos de crédito grupo 2 a 31/03/2021: Outstanding balance of the credit rights group 2 on 31/03/2021: | 38.899.491,07 € |
| * | Grupo 1: Tasa(1) de Amortización Anticipada(TAA) correspondiente al mes de Marzo: Group 1: Prepayment Rate(1) corresponding to the month of March: | 6,03 % |
| * | TAA grupo 1 (12 meses) / CPR group 1 (12 months): | 3,74 % |
| * | Tipo interés medio ponderado grupo 1 / Weighted average interest rate group 1: | 1,08 % |
| * | Vencimiento residual medio grupo 1 / Weighted average maturity group 1: | 10,11 |
| * | Grupo 2: Tasa(1) de Amortización Anticipada(TAA) correspondiente al mes de Marzo: Group 2: Prepayment Rate(1) corresponding to the month of March: | 6,71 % |
| * | TAA grupo 2 (12 meses) / CPR group 2 (12 months): | 4,44 % |
| * | Tipo interés medio ponderado grupo 2 / Weighted average interest rate group 2: | 1,08 % |
| * | Vencimiento residual medio grupo 2 / Weighted average maturity group 2: | 13,54 |
| * | Vida Media de los bonos Grupo 1 (TAA 3,74%) / Average Life of bonds Group 1 (CPR 3,74%): | |
| | -Bono-A1b / Bond-A1b | 1,08 |
| | -Bono-B1 / Bond-B1 | 1,19 |
| | -Bono-C1 / Bond-C1 | 1,19 |
| | -Bono-D1 / Bond-D1 | 0,00 |
| * | Vida Media de los bonos Grupo 2 (TAA 4,44%) / Average Life of bonds Group 2 (CPR 4,44%): | |
| | -Bono-A2b / Bond-A2b | 1,13 |
| | -Bono-B2 / Bond-B2 | 1,13 |
| | -Bono-C2 / Bond-C2 | 1,13 |
| | -Bono-D2 / Bond-D2 | 1,11 |
| * | Calificación Actual de los bonos / Current rating: | |
| | -Bono-A1b / Bond-A1b | (M) Aa1 |
| | -Bono-B1 / Bond-B1 | (M) Baa3 |
| | -Bono-C1 / Bond-C1 | (M) Caa3 |
| | -Bono-D1 / Bond-D1 | (M) Ca |
| | -Bono-A2b / Bond-A2b | (M) Aa1 |
| | -Bono-B2 / Bond-B2 | (M) Aa2 |
| | -Bono-C2 / Bond-C2 | (M) Baa1 |
| | -Bono-D2 / Bond-D2 | (M) B2 |

La Sociedad Gestora, para facilitar a los inversores la valoración de los Bonos, suministra a demanda los flujos de pago previstos durante la vida del Bono, bajo diversas hipótesis alternativas de TAA.

In order to facilitate the evaluation of the Bonds for the investors, the Sociedad Gestora will supply upon request the projected cashflows for the life of the Bond, under different prepayment scenarios.

(1) Tasa Anualizada

(1) Annualized Rate

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